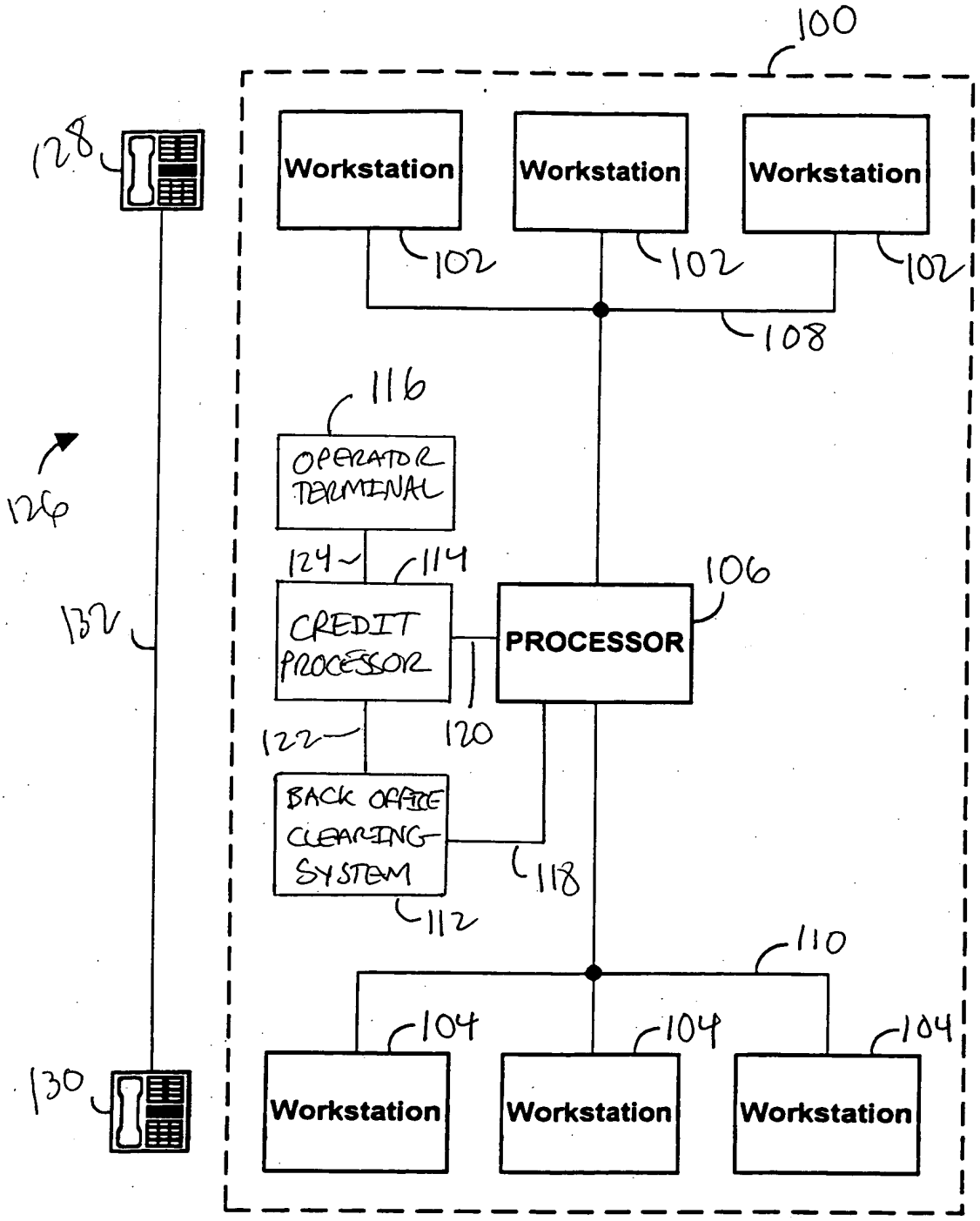

FIG. 1

Express Mail Label
No. EI125464081US

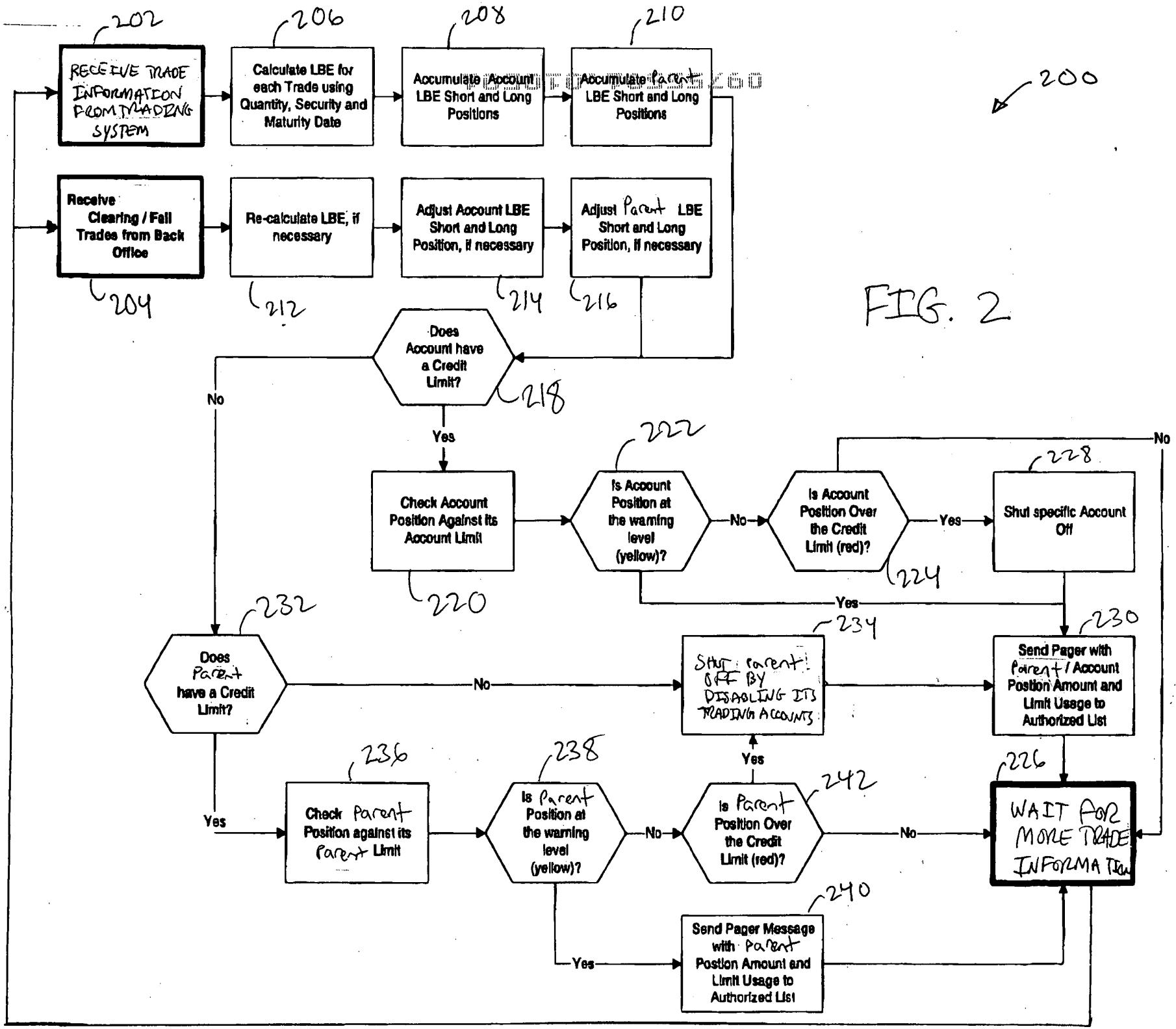
202
RECEIVE TRADE INFORMATION FROM TRADING SYSTEM
206
Calculate LBE for each Trade using Quantity, Security and Maturity Date
208
Accumulate Account LBE Short and Long Positions
210
Accumulate Parent LBE Short and Long Positions
200
Receive Clearing / Fail Trades from Back Office
204
Re-calculate LBE, if necessary
212
Adjust Account LBE Short and Long Position, if necessary
214
Adjust Parent LBE Short and Long Position, if necessary
216
Does Account have a Credit Limit?
218
No
Yes
Check Account Position Against its Account Limit
220
222
Is Account Position at the warning level (yellow)?
No
Is Account Position Over the Credit Limit (red)?
224
Yes
228
Shut specific Account Off
No
Yes
Does Parent have a Credit Limit?
232
No
Shut Parent Off BY DISABLING ITS TRADING ACCOUNTS
234
Send Pager with Parent / Account Position Amount and Limit Usage to Authorized List
230
Yes
Check Parent Position against its Parent Limit
236
Is Parent Position at the warning level (yellow)?
238
No
Is Parent Position Over the Credit Limit (red)?
242
Yes
No
WAIT FOR MORE TRADE INFORMATION
226
Yes
Send Pager Message with Parent Position Amount and Limit Usage to Authorized List
240

FIG. 2

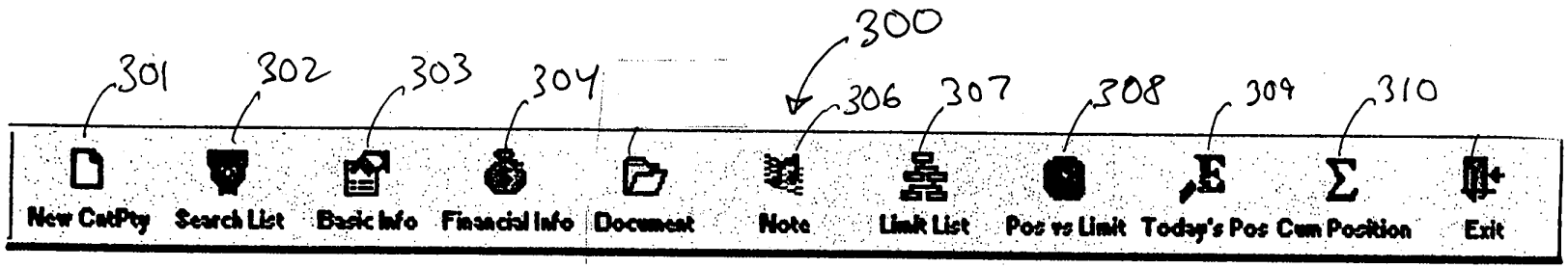
300
301
302
303
304
306
307
308
309
310
New CatPtg
Search List
Basic Info
Financial Info
Document
Note
Limit List
Pos vs Limit
Today's Pos
Cum Position
Exit

FIG. 3

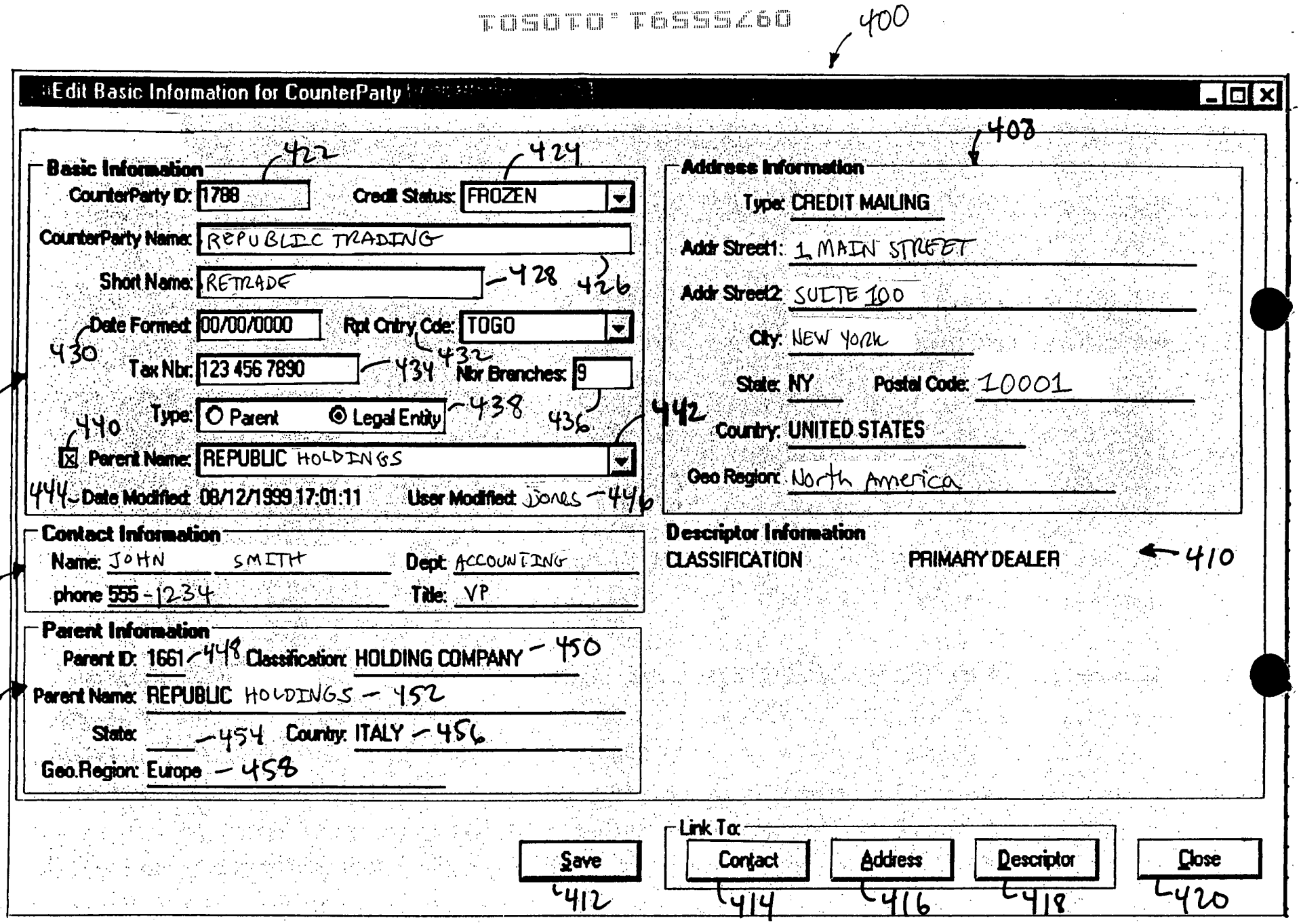
400
Edit Basic Information for CounterParty
Basic Information
CounterParty ID: 1788
Credit Status: FROZEN
CounterParty Name: REPUBLIC TRADING
Short Name: RETRADE
Date Formed: 00/00/0000
Rpt Cntry Cde: TOGO
Tax Nbr: 123 456 7890
Nbr Branches: 9
Type: Parent Legal Entity
Parent Name: REPUBLIC HOLDINGS
Date Modified: 08/12/1999 17:01:11
User Modified: JONES
Address Information
Type: CREDIT MAILING
Addr Street1: 1 MAIN STREET
Addr Street2: SUITE 100
City: NEW YORK
State: NY
Postal Code: 10001
Country: UNITED STATES
Geo Region: North America
Contact Information
Name: JOHN SMITH
Dept: ACCOUNTING
phone 555-1234
Title: VP
Descriptor Information
CLASSIFICATION
PRIMARY DEALER
Parent Information
Parent ID: 1661
Classification: HOLDING COMPANY
Parent Name: REPUBLIC HOLDINGS
State:
Country: ITALY
Geo.Region: Europe
Link To:
Save
Contact
Address
Descriptor
Close
402
404
406
410
412
414
416
418
420
422
424
426
428
430
432
434
436
438
440
442
444
446
448
450
452
454
456
458

FIG. 4

TOSOTO "T6555260

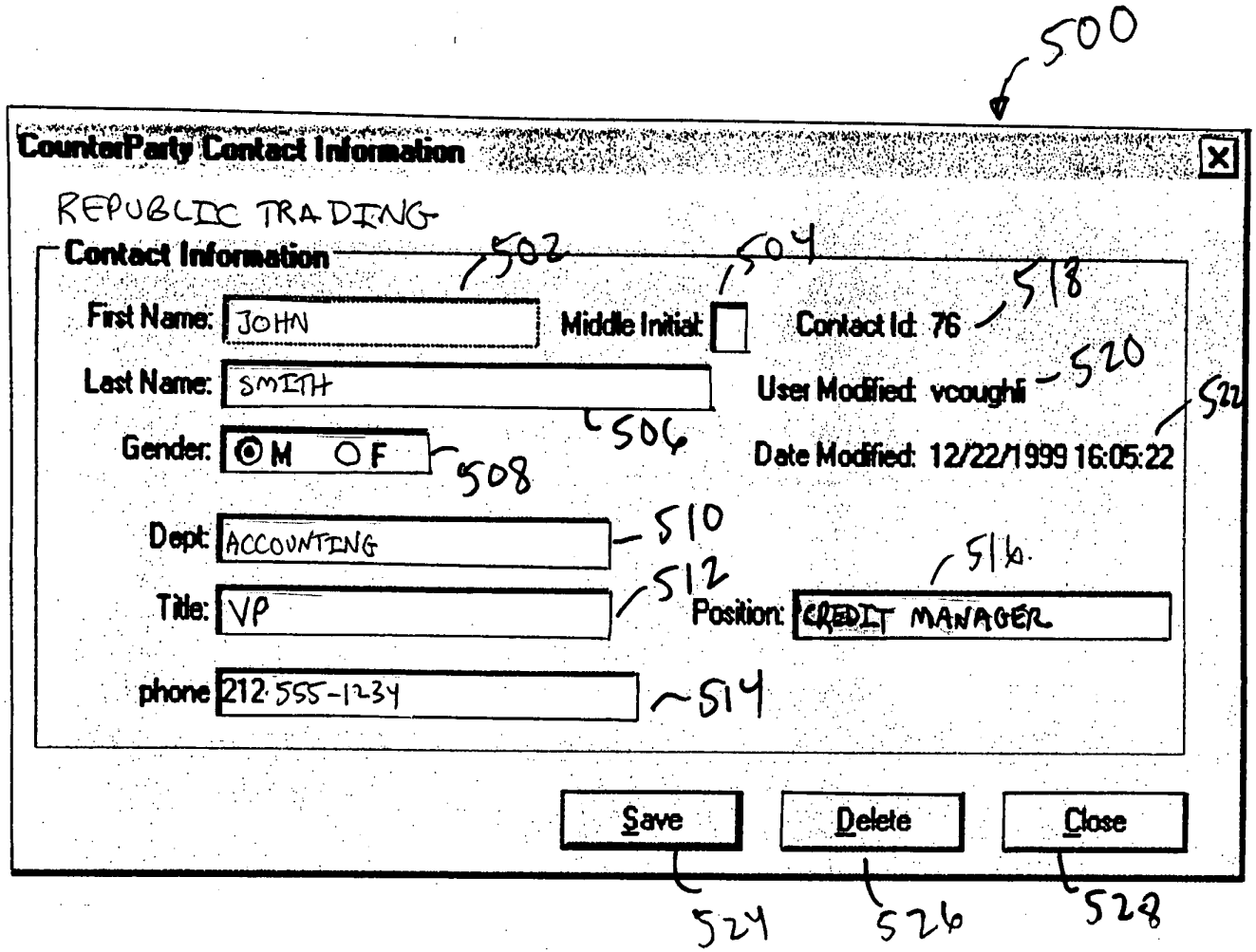

FIG. 5

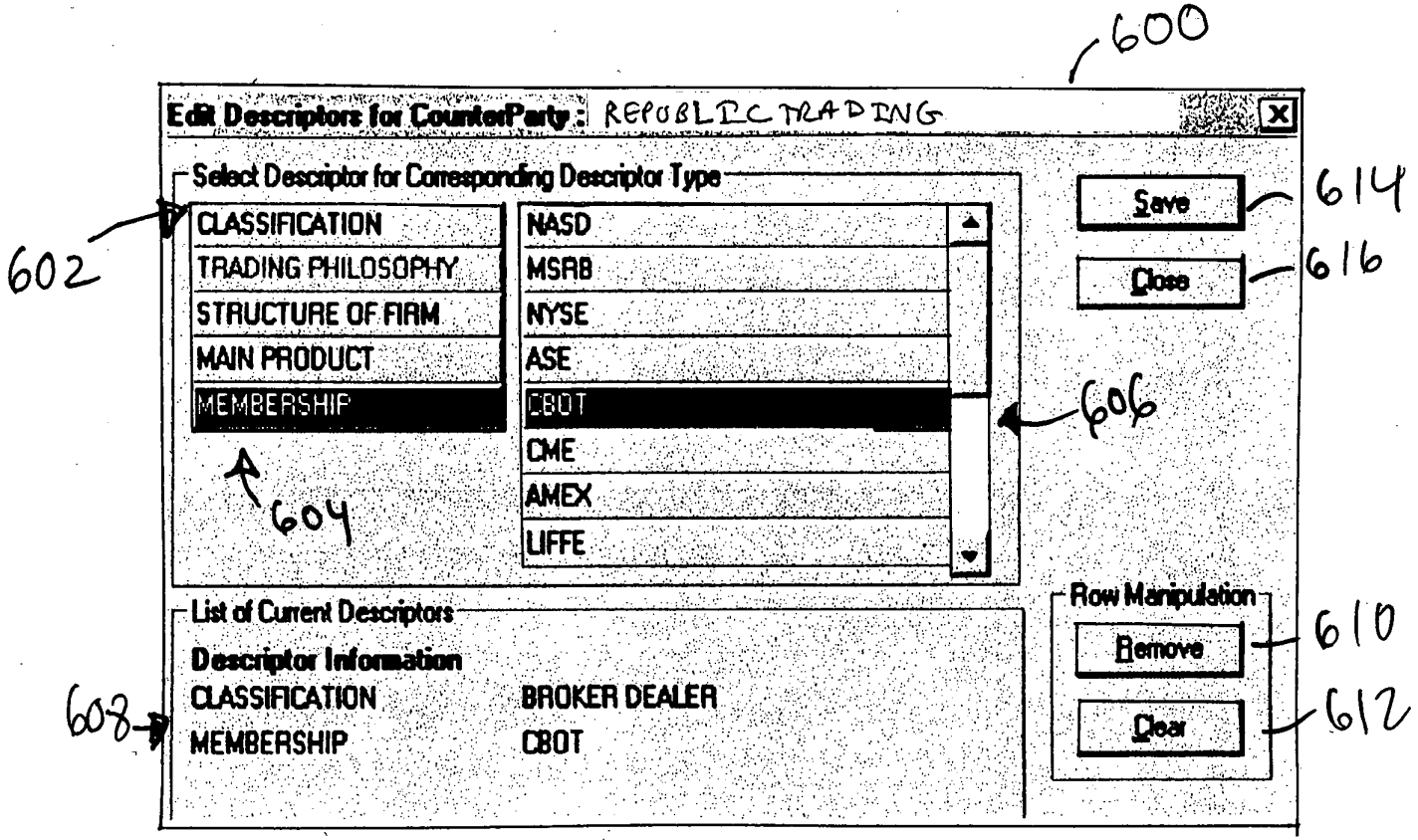
600
Edit Descriptors for CounterParty : REPUBLIC TRADING
Select Descriptor for Corresponding Descriptor Type
CLASSIFICATION
TRADING PHILOSOPHY
STRUCTURE OF FIRM
MAIN PRODUCT
MEMBERSHIP
NASD
MSRB
NYSE
ASE
CBOT
CME
AMEX
LIFFE
602
604
606
Save
Close
614
616
List of Current Descriptors
Descriptor Information
CLASSIFICATION BROKER DEALER
MEMBERSHIP CBOT
608
Row Manipulation
Remove
Clear
610
612

FIG. 6

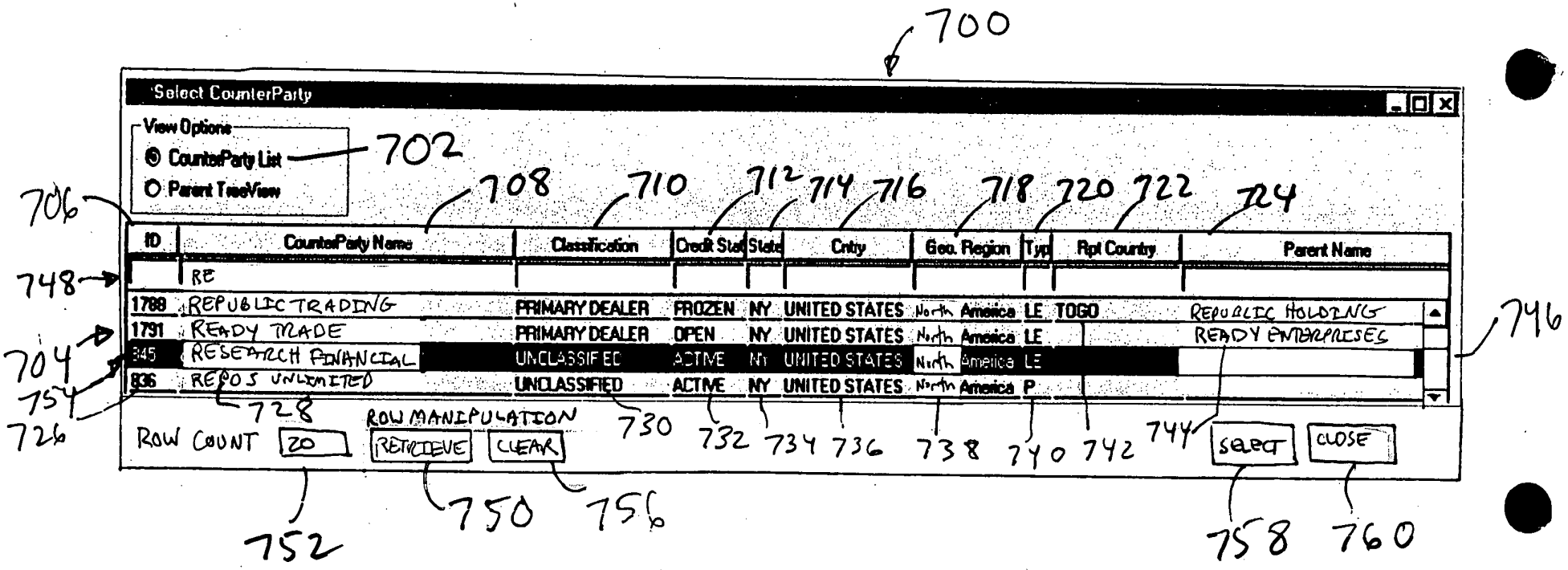
700
Select CounterParty
View Options
CounterParty List
Parent TreeView
702
706
708
710
712
714
716
718
720
722
724
ID
CounterParty Name
Classification
Credit Stat
State
Cntry
Geo. Region
Typ
Rpt Country
Parent Name
748
RE
1788 REPUBLIC TRADING PRIMARY DEALER FROZEN NY UNITED STATES North America LE TOGO REPUBLIC HOLDING
1791 READY TRADE PRIMARY DEALER OPEN NY UNITED STATES North America LE READY ENTERPRISES
345 RESEARCH FINANCIAL UNCLASSIFIED ACTIVE NY UNITED STATES North America LE
836 REPOS UNLIMITED UNCLASSIFIED ACTIVE NY UNITED STATES North America P
704
754
726
728
730
732
734
736
738
740
742
744
746
ROW COUNT 20
ROW MANIPULATION
RETRIEVE
CLEAR
SELECT
CLOSE
752
750
756
758
760

FIG. 7

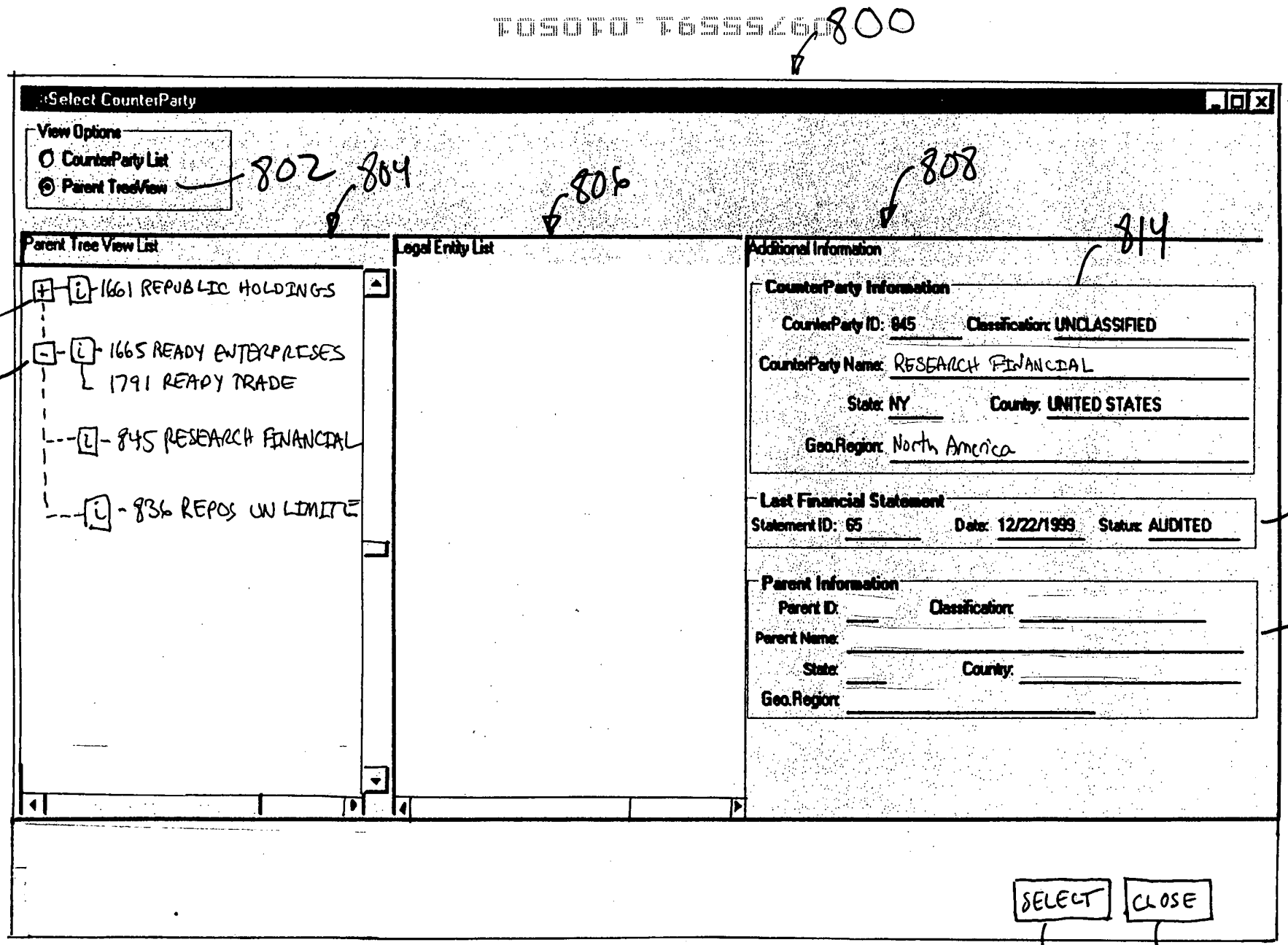
800
Select CounterParty
View Options
CounterParty List
Parent TreeView
802
804
806
808
Parent Tree View List
Legal Entity List
Additional Information
814
CounterParty Information
CounterParty ID: 845
Classification: UNCLASSIFIED
CounterParty Name: RESEARCH FINANCIAL
State: NY
Country: UNITED STATES
Geo.Region: North America
Last Financial Statement
Statement ID: 65
Date: 12/22/1999
Status: AUDITED
816
Parent Information
Parent ID:
Classification:
Parent Name:
State:
Country:
Geo.Region:
818
1661 REPUBLIC HOLDINGS
1665 READY ENTERPRISES
1791 READY TRADE
845 RESEARCH FINANCIAL
936 REPOS UN LIMITE
810
812
SELECT
CLOSE
820
822

FIG. 8

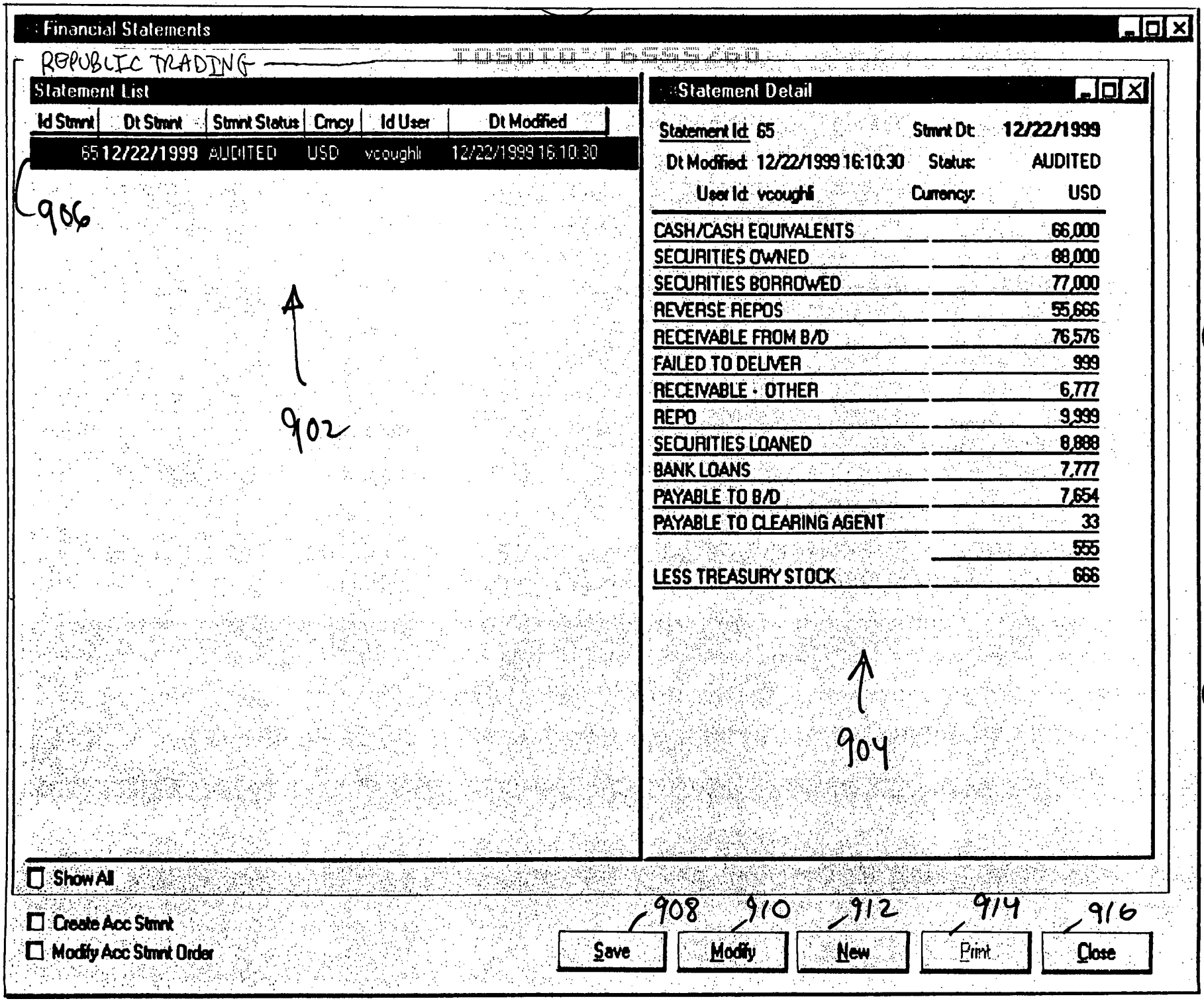
Financial Statements
REPUBLIC TRADING
Statement List
Id Stmnt | Dt Stmnt | Stmnt Status | Cmcy | Id User | Dt Modified
65 12/22/1999 AUDITED USD vcoughli 12/22/1999 16:10:30
906
902
Statement Detail
Statement Id: 65 Stmnt Dt: 12/22/1999
Dt Modified: 12/22/1999 16:10:30 Status: AUDITED
User Id: vcoughli Currency: USD
CASH/CASH EQUIVALENTS 66,000
SECURITIES OWNED 88,000
SECURITIES BORROWED 77,000
REVERSE REPOS 55,666
RECEIVABLE FROM B/D 76,576
FAILED TO DELIVER 999
RECEIVABLE - OTHER 6,777
REPO 9,999
SECURITIES LOANED 8,888
BANK LOANS 7,777
PAYABLE TO B/D 7,654
PAYABLE TO CLEARING AGENT 33
555
LESS TREASURY STOCK 666
904
900
Show All
Create Acc Stmnt
Modify Acc Stmnt Order
908
910
912
914
916
Save
Modify
New
Print
Close

FIG. 9

TOSOTO T6555260

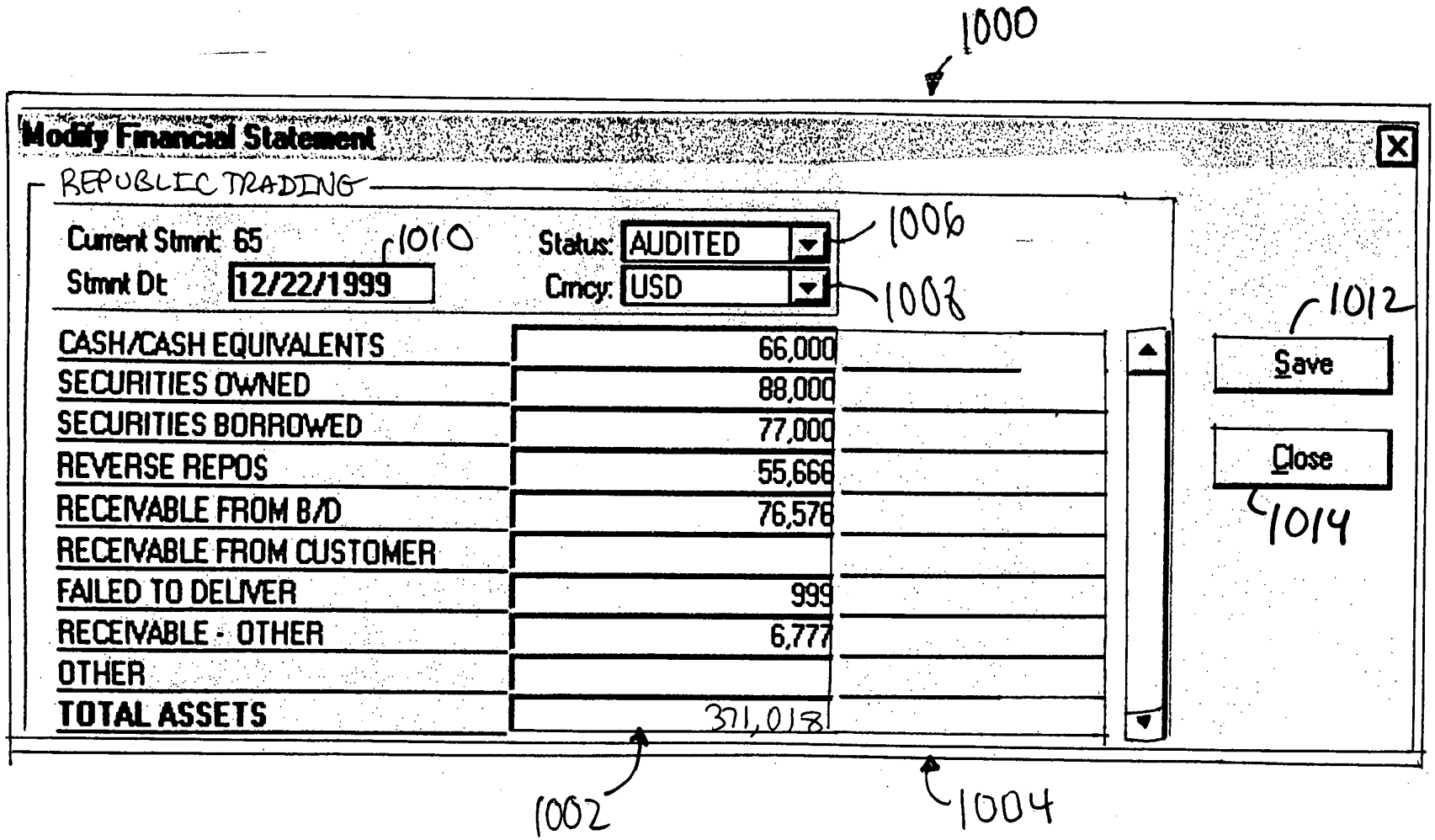

FIG. 10

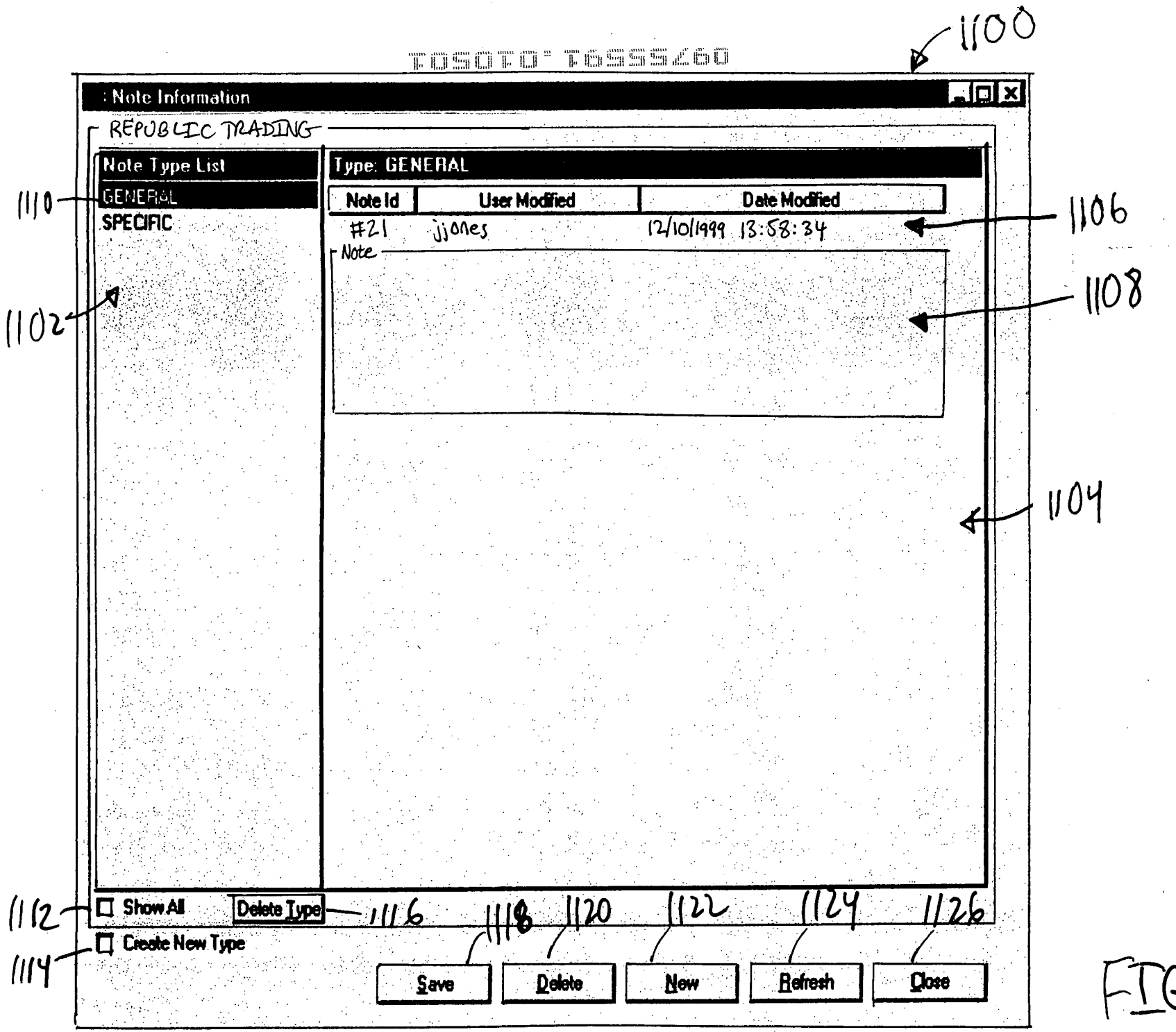
1100
Note Information
REPUBLIC TRADING
Note Type List
GENERAL
SPECIFIC
1110
1102
Type: GENERAL
Note Id
User Modified
Date Modified
#21
jjones
12/10/1999 13:58:34
1106
Note
1108
1104
Show All
Delete Type
Create New Type
1112
1114
1116
1118
1120
1122
1124
1126
Save
Delete
New
Refresh
Close

FIG. 11

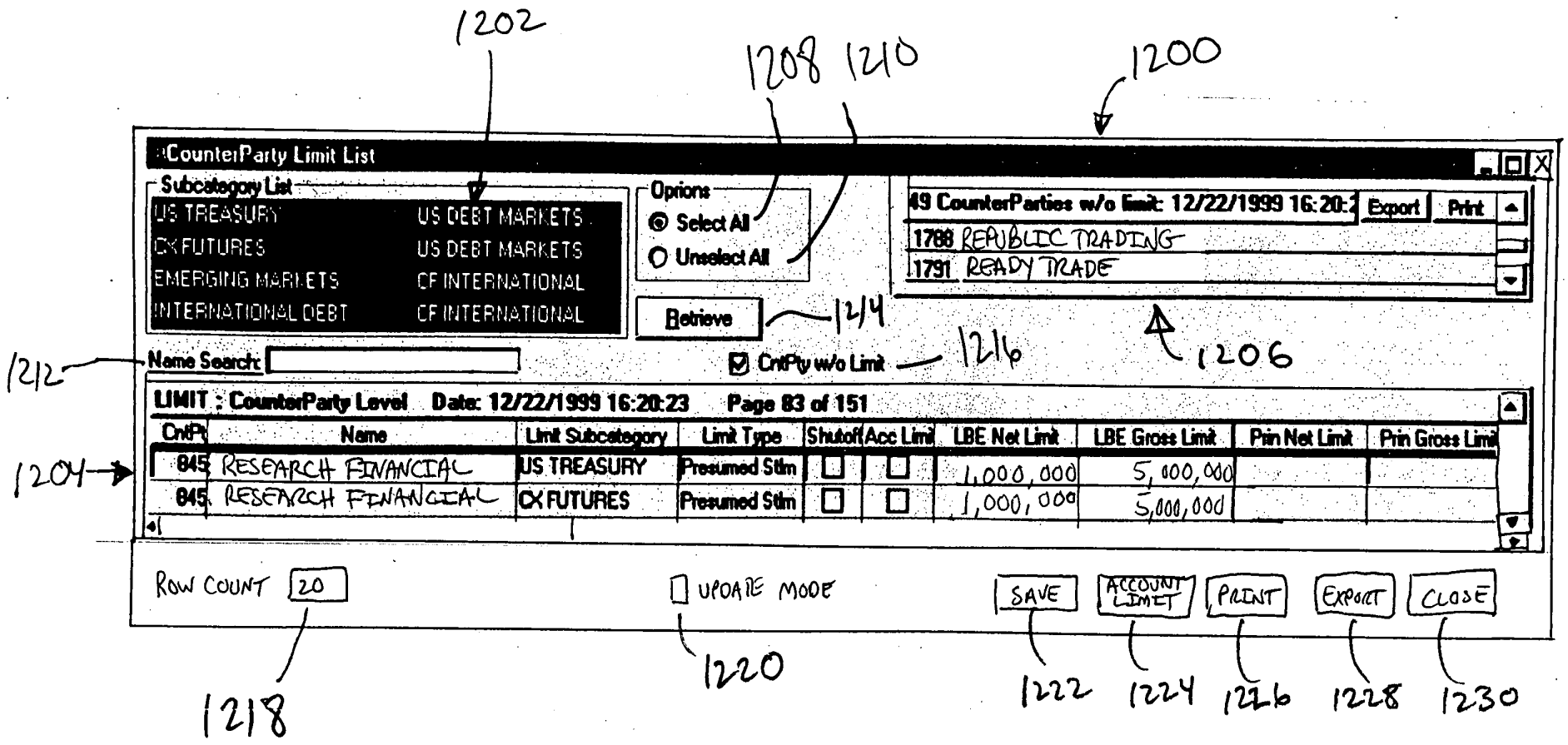
1202
1208
1210
1200
CounterParty Limit List
Subcategory List
US TREASURY
US DEBT MARKETS
CX FUTURES
US DEBT MARKETS
EMERGING MARKETS
CF INTERNATIONAL
INTERNATIONAL DEBT
CF INTERNATIONAL
Options
Select All
Unselect All
Retrieve
1214
49 CounterParties w/o Limit: 12/22/1999 16:20:3
Export
Print
1788 REPUBLIC TRADING
1791 READY TRADE
1206
1212
Name Search:
CntPty w/o Limit
1216
LIMIT : CounterParty Level
Date: 12/22/1999 16:20:23
Page 83 of 151
CntPt
Name
Limit Subcategory
Limit Type
Shutoff
Acc Limi
LBE Net Limit
LBE Gross Limit
Prin Net Limit
Prin Gross Limi
1204
845 RESEARCH FINANCIAL
US TREASURY
Presumed Stlm
1,000,000
5,000,000
845 RESEARCH FINANCIAL
CX FUTURES
Presumed Stlm
1,000,000
5,000,000
ROW COUNT
20
UPDATE MODE
SAVE
ACCOUNT LIMIT
PRINT
EXPORT
CLOSE
1218
1220
1222
1224
1226
1228
1230

FIG. 12

TOSOTO T6555760

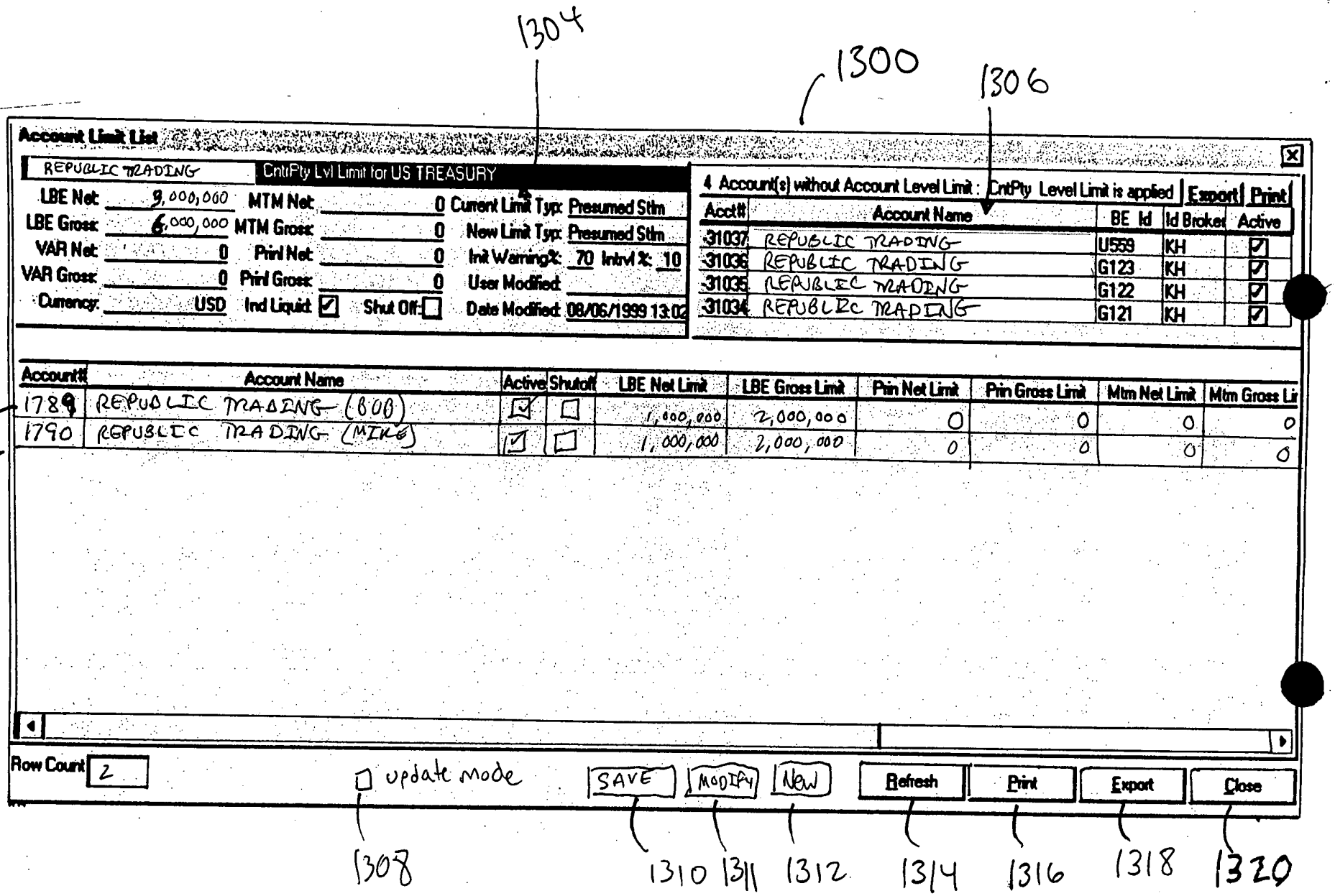

FIG. 13

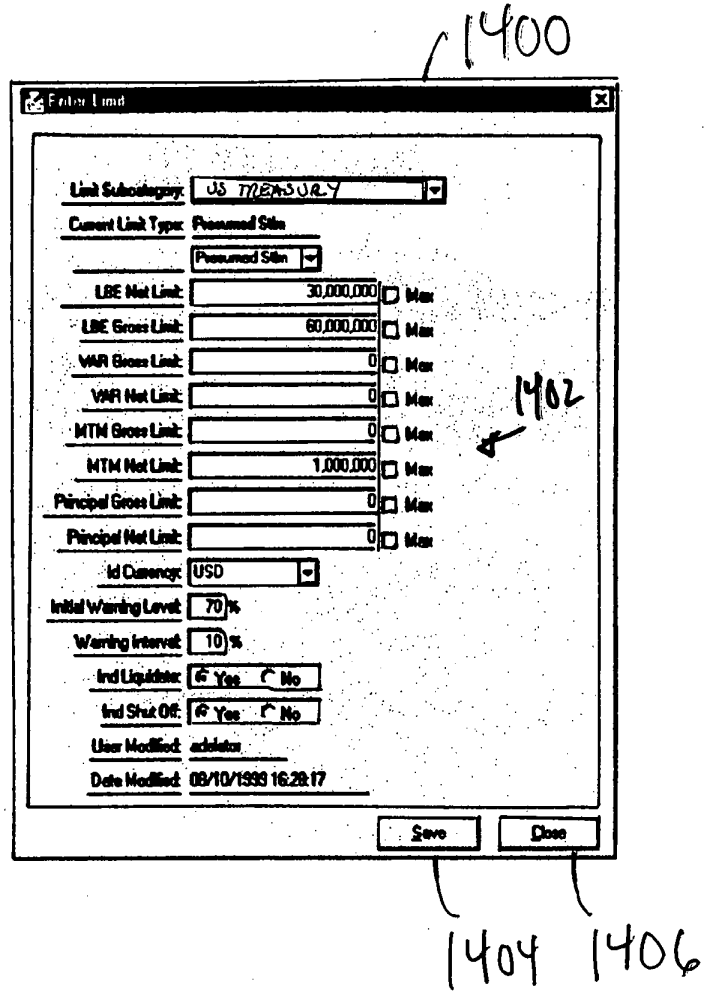
1400
Enter Limit
Limit Subcategory: US TREASURY
Current Limit Type: Presumed Silo
Presumed Silo
LBE Net Limit: 30,000,000 Max
LBE Gross Limit: 60,000,000 Max
VAR Gross Limit: 0 Max
VAR Net Limit: 0 Max
MTM Gross Limit: 0 Max
MTM Net Limit: 1,000,000 Max
Principal Gross Limit: 0 Max
Principal Net Limit: 0 Max
1402
Id Currency: USD
Initial Warning Level: 70 %
Warning Interval: 10 %
Ind Liquidate: Yes No
Ind Shut Off: Yes No
User Modified: adelatos
Date Modified: 08/10/1999 16:28:17
Save
Close
1404
1406

FIG. 14

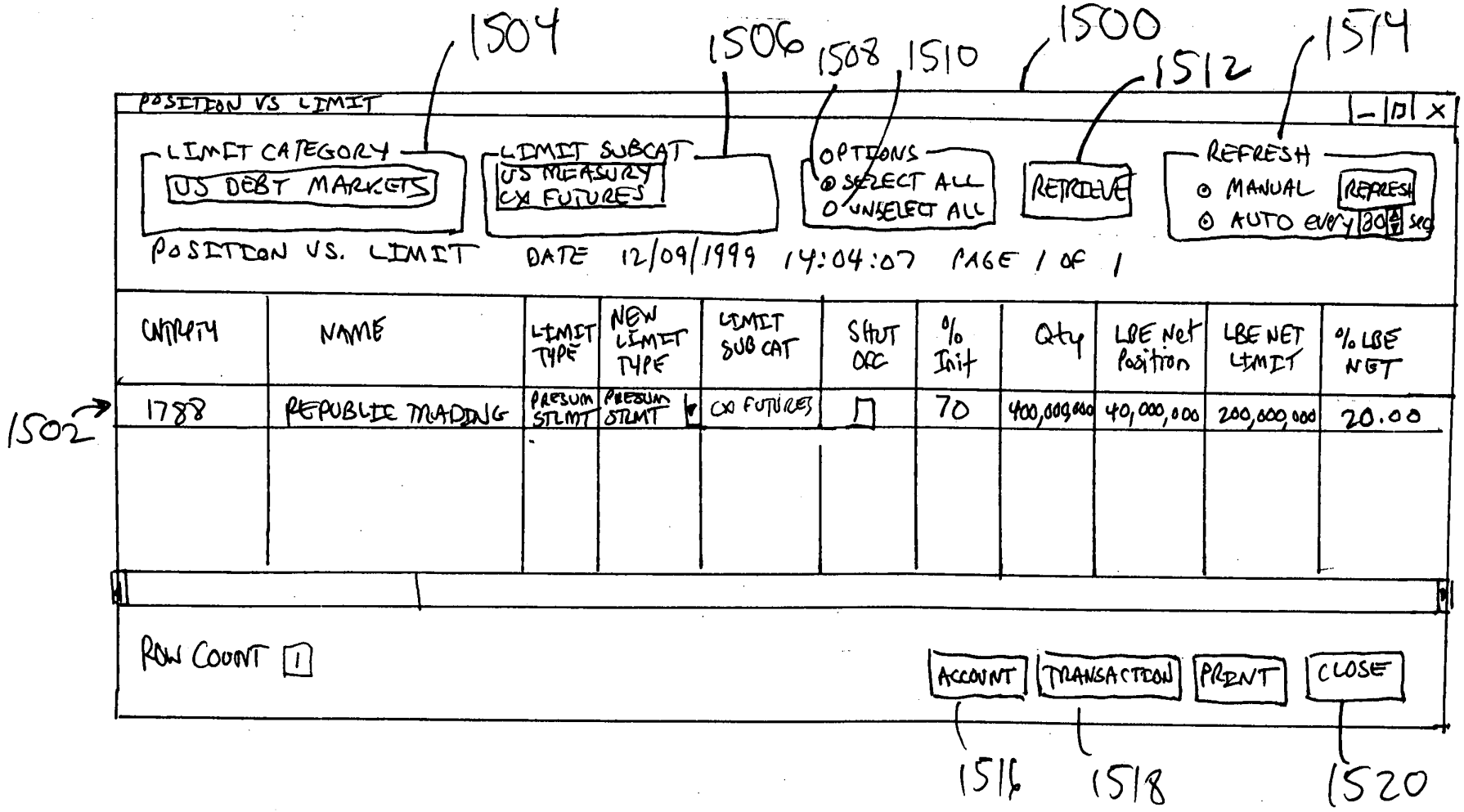
1504
1506
1508
1510
1500
1512
1514
POSITION VS LIMIT
LIMIT CATEGORY
US DEBT MARKETS
LIMIT SUBCAT
US TREASURY
CX FUTURES
OPTIONS
SELECT ALL
UNSELECT ALL
RETRIEVE
REFRESH
MANUAL
REFRESH
AUTO every 30 sec
POSITION VS. LIMIT DATE 12/09/1999 14:04:07 PAGE 1 OF 1
ENTITY
NAME
LIMIT TYPE
NEW LIMIT TYPE
LIMIT SUB CAT
SHUT OFF
% Init
Qty
LBE Net Position
LBE NET LIMIT
% LBE NET
1502
1788
REPUBLIC TRADING
PRESUM STLMT
PRESUM STLMT
CX FUTURES
70
400,000,000
40,000,000
200,000,000
20.00
ROW COUNT 1
ACCOUNT
TRANSACTION
PRINT
CLOSE
1516
1518
1520

FIG. 15

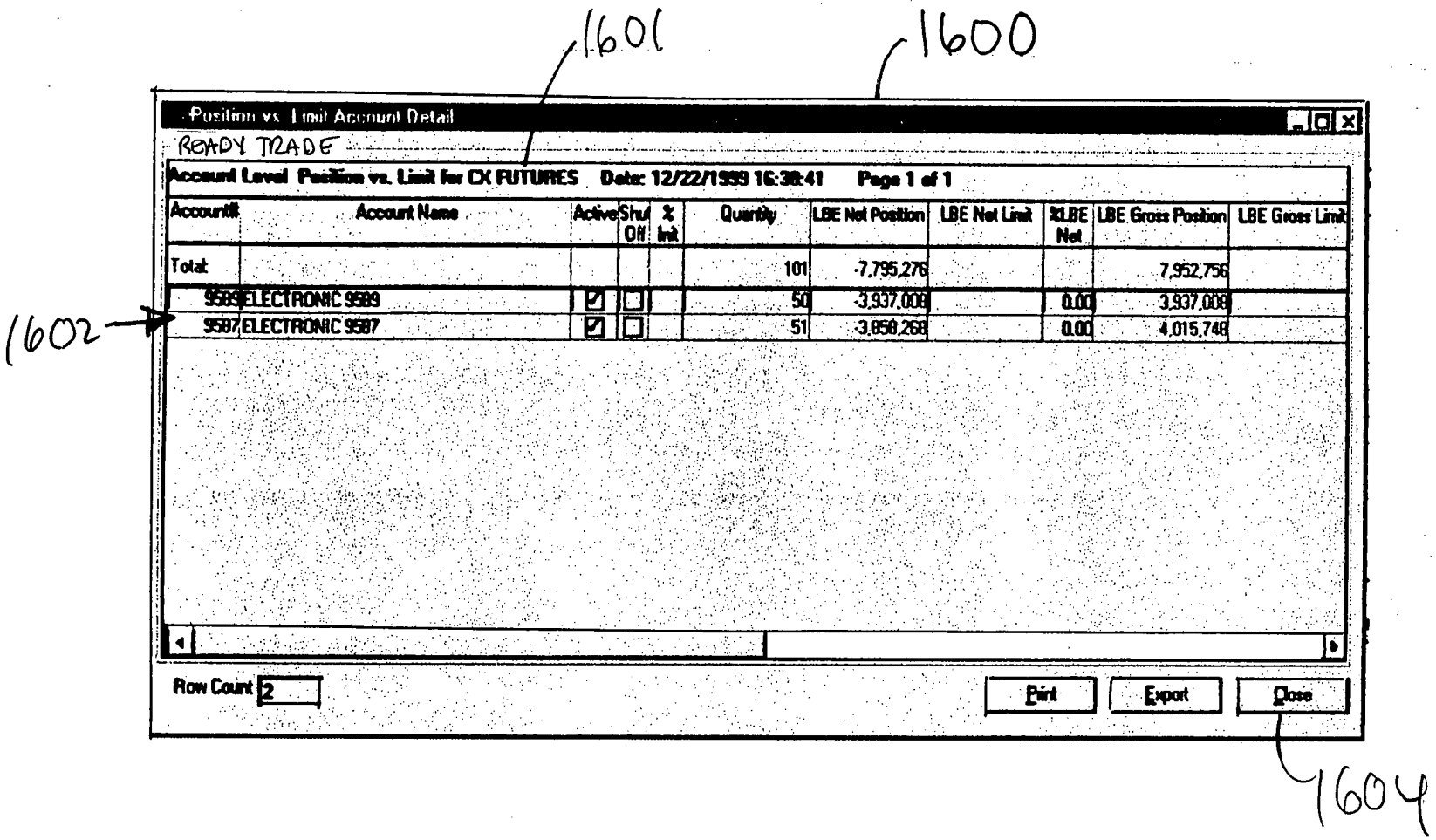
1601
1600
Position vs. Limit Account Detail
READY TRADE
Account Level Position vs. Limit for CX FUTURES Date: 12/22/1999 16:38:41 Page 1 of 1
Account# Account Name Active Shut Off % Init Quantity LBE Net Position LBE Net Limit %LBE Net LBE Gross Position LBE Gross Limit
Total 101 -7,795,276 7,952,756
9589 ELECTRONIC 9589 50 -3,937,008 0.00 3,937,008
9587 ELECTRONIC 9587 51 -3,858,268 0.00 4,015,748
1602
Row Count 2
Print
Export
Close
1604

FIG. 16

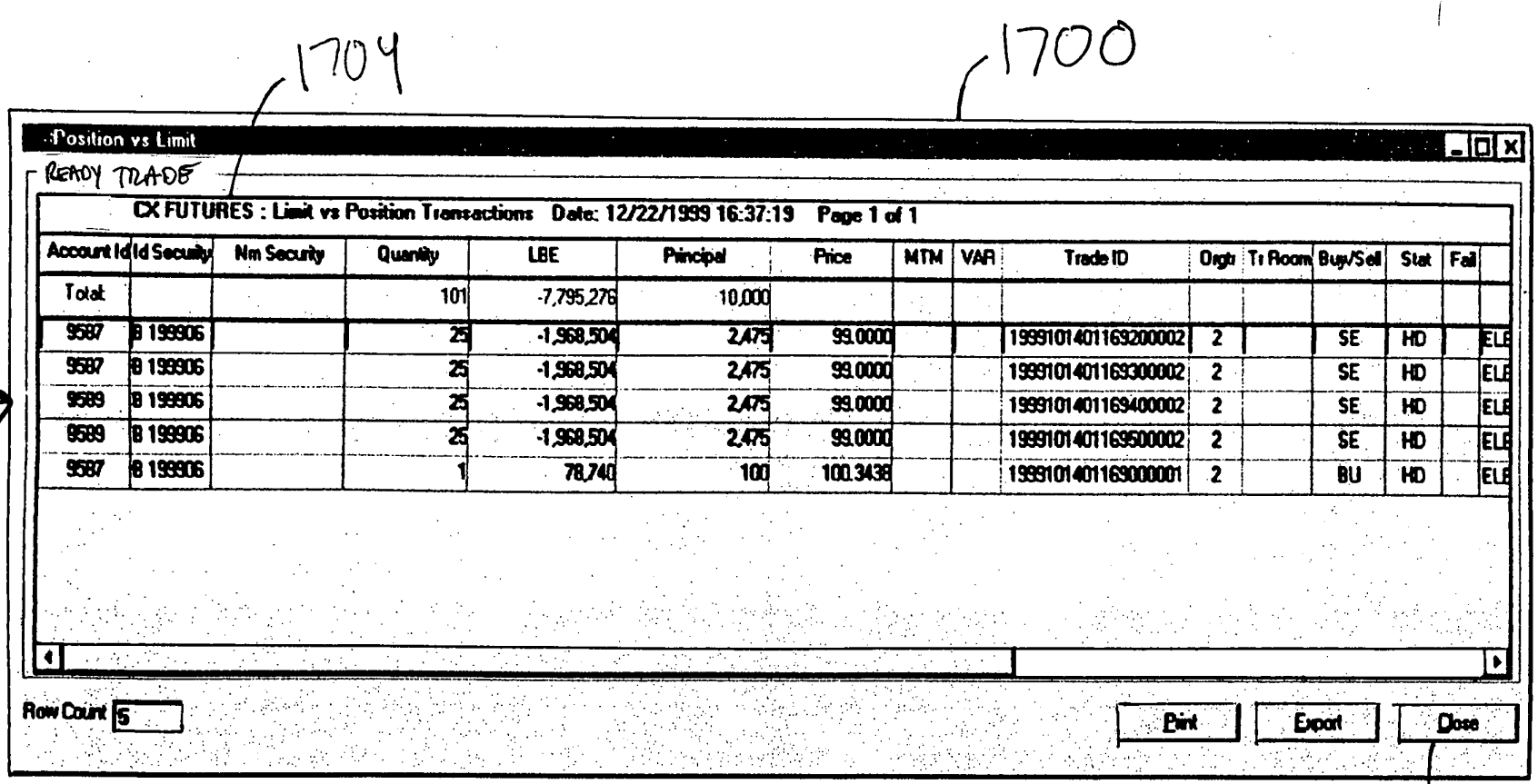
1704
1700
Position vs Limit
READY TRADE
CX FUTURES : Limit vs Position Transactions Date: 12/22/1999 16:37:19 Page 1 of 1
Account Id
Id Security
Nm Security
Quantity
LBE
Principal
Price
MTM
VAR
Trade ID
Orgtr
Tr Room
Buy/Sell
Stat
Fail
Total 101 -7,795,276 10,000
9587 B 199906 25 -1,968,504 2,475 99.0000 19991014011692000002 2 SE HD ELE
9587 B 199906 25 -1,968,504 2,475 99.0000 19991014011693000002 2 SE HD ELE
9589 B 199906 25 -1,968,504 2,475 99.0000 19991014011694000002 2 SE HD ELE
9589 B 199906 25 -1,968,504 2,475 99.0000 19991014011695000002 2 SE HD ELE
9587 B 199906 1 78,740 100 100.3438 19991014011690000001 2 BU HD ELE
1702
Row Count 5
Print
Export
Close
1706

FIG. 17

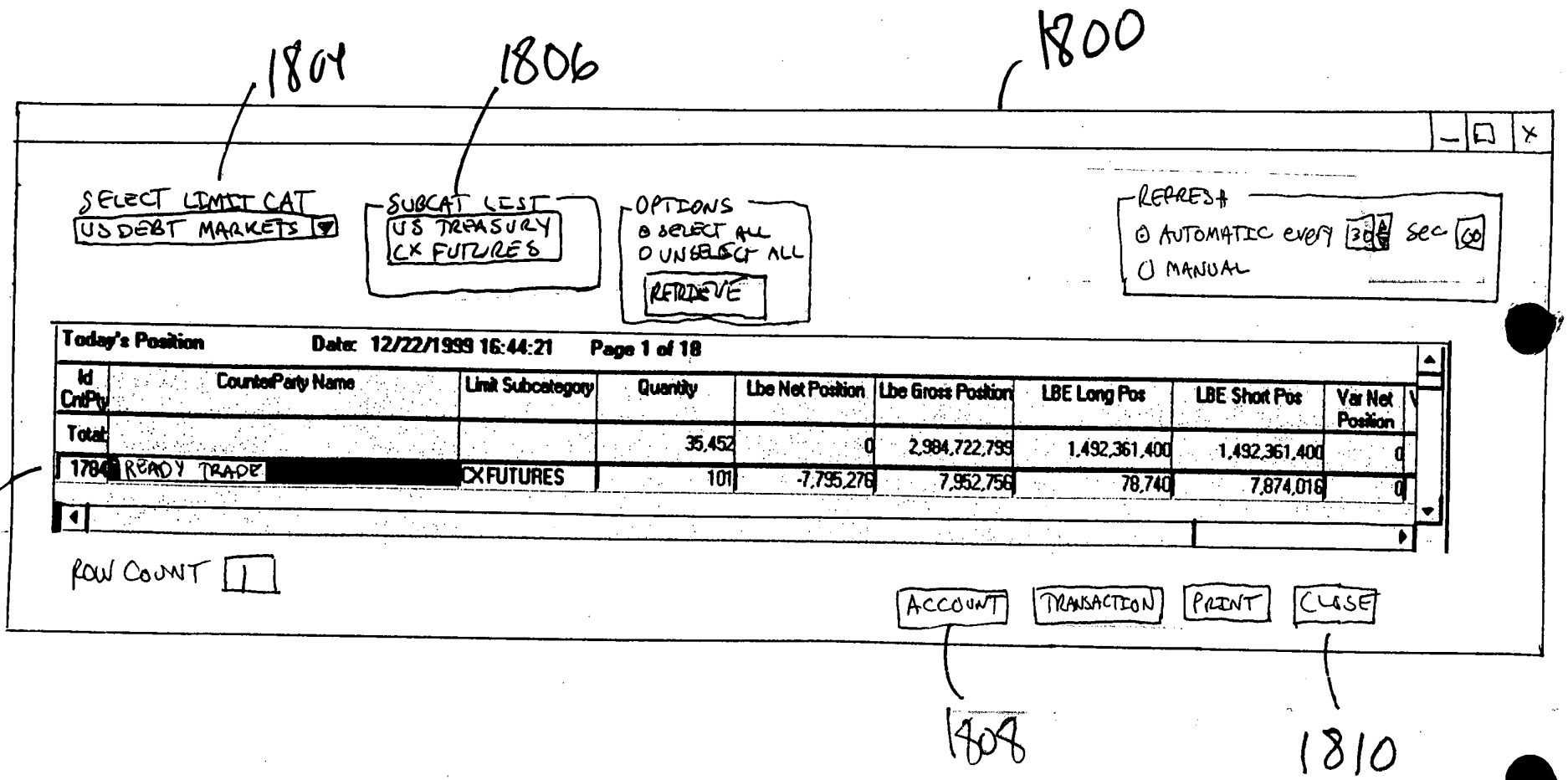
1800
1804
1806
SELECT LIMIT CAT
US DEBT MARKETS
SUBCAT LIST
US TREASURY
CX FUTURES
OPTIONS
SELECT ALL
UNSELECT ALL
RETRIEVE
REFRESH
AUTOMATIC every 30 sec
MANUAL
Today's Position
Date: 12/22/1999 16:44:21
Page 1 of 18
Id CntPty
CounterParty Name
Limit Subcategory
Quantity
Lbe Net Position
Lbe Gross Position
LBE Long Pos
LBE Short Pos
Var Net Position
Total
35,452
0
2,984,722,799
1,492,361,400
1,492,361,400
0
1784
READY TRADE
CX FUTURES
101
-7,795,278
7,952,756
78,740
7,874,016
0
1802
ROW COUNT
1
ACCOUNT
TRANSACTION
PRINT
CLOSE
1808
1810

FIG. 18

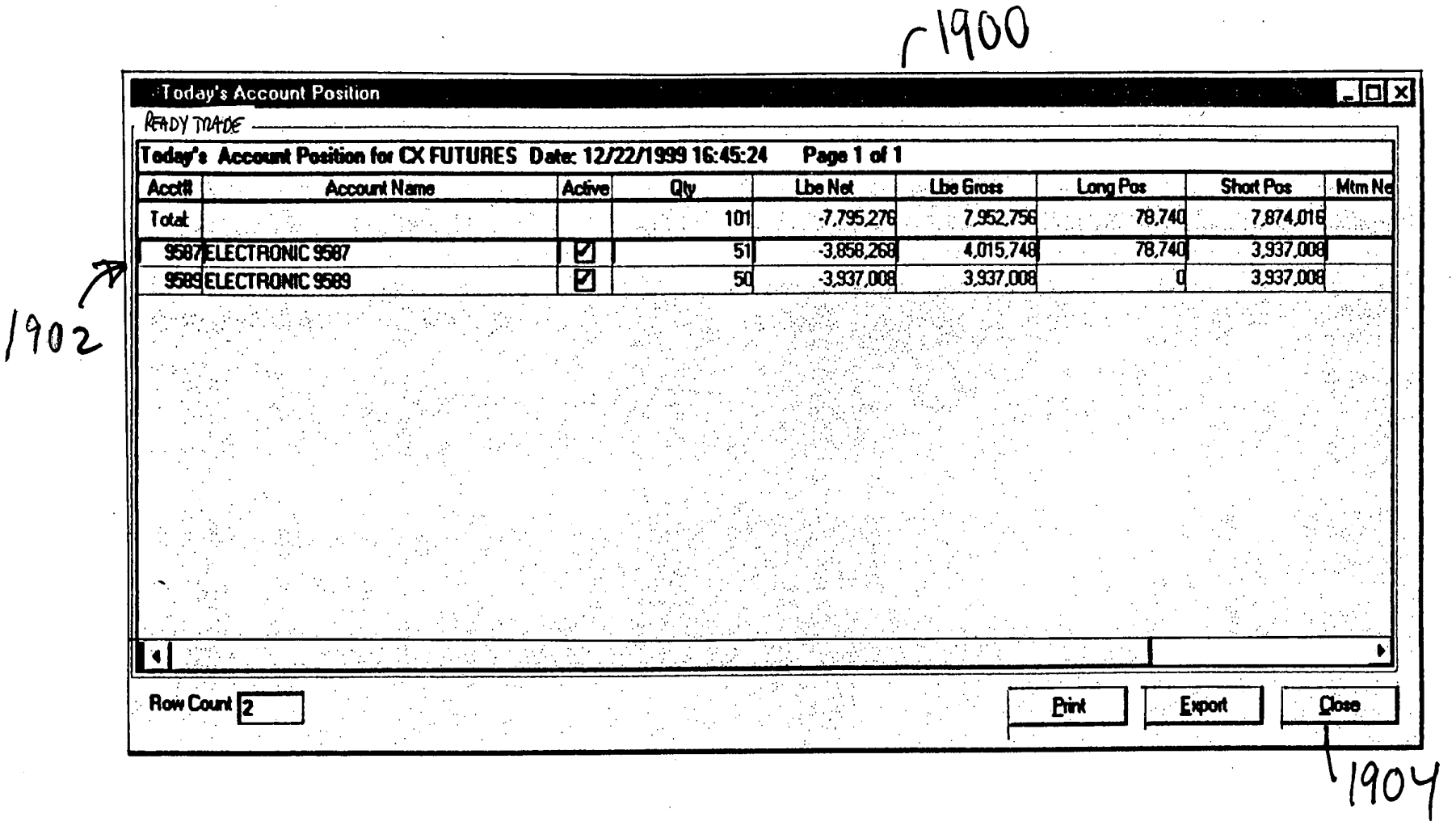
1900
Today's Account Position
READY TRADE
Today's Account Position for CX FUTURES Date: 12/22/1999 16:45:24 Page 1 of 1
Acct# | Account Name | Active | Qty | Lbe Net | Lbe Gross | Long Pos | Short Pos | Mtm Ne
Total | | | 101 | -7,795,276 | 7,952,756 | 78,740 | 7,874,016 |
9587 | ELECTRONIC 9587 | ☑ | 51 | -3,858,268 | 4,015,748 | 78,740 | 3,937,008 |
9589 | ELECTRONIC 9589 | ☑ | 50 | -3,937,008 | 3,937,008 | 0 | 3,937,008 |
1902
Row Count 2
Print
Export
Close
1904

FIG. 19

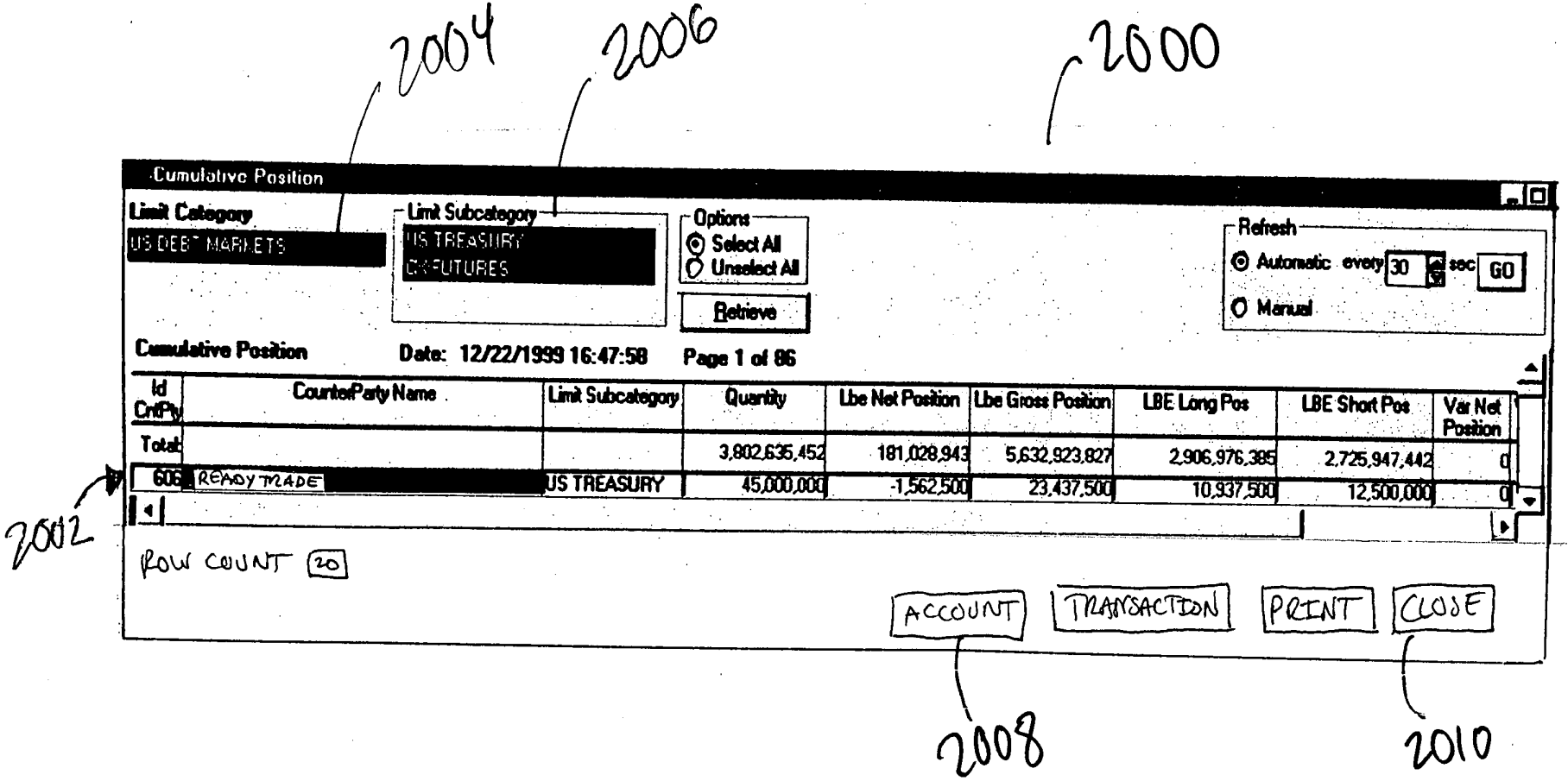
2004
2006
2000
Cumulative Position
Limit Category
US DEBT MARKETS
Limit Subcategory
US TREASURY
CBT FUTURES
Options
Select All
Unselect All
Retrieve
Refresh
Automatic every 30 sec GO
Manual
Cumulative Position
Date: 12/22/1999 16:47:58
Page 1 of 86
Id CntrPty
CounterParty Name
Limit Subcategory
Quantity
Lbe Net Position
Lbe Gross Position
LBE Long Pos
LBE Short Pos
Var Net Position
Total
3,802,635,452
181,028,943
5,632,923,827
2,906,976,385
2,725,947,442
0
606
READY TRADE
US TREASURY
45,000,000
-1,562,500
23,437,500
10,937,500
12,500,000
0
2002
ROW COUNT 20
ACCOUNT
TRANSACTION
PRINT
CLOSE
2008
2010

FIG. 20

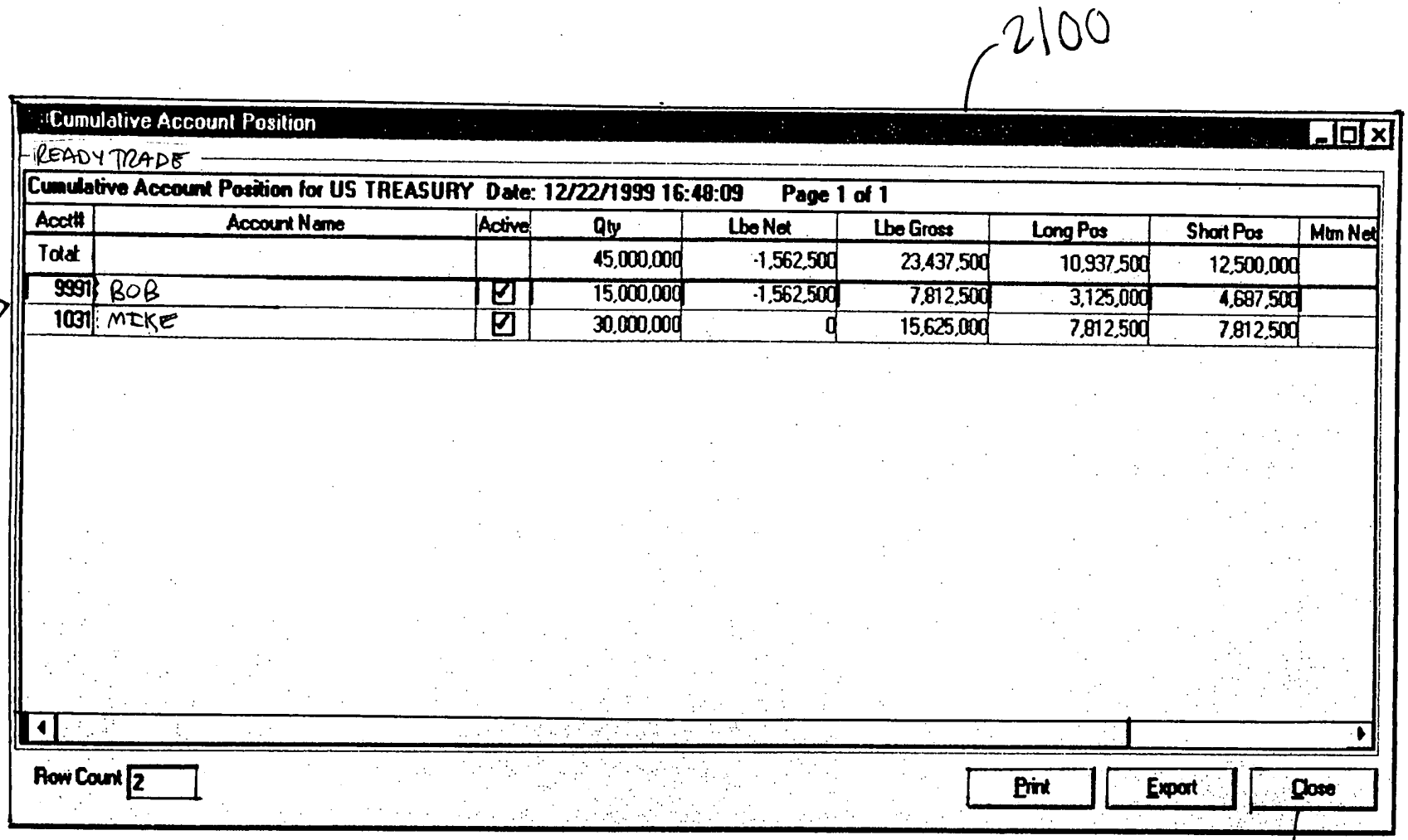
2100
Cumulative Account Position
READY TRADE
Cumulative Account Position for US TREASURY Date: 12/22/1999 16:48:09 Page 1 of 1
Acct# | Account Name | Active | Qty | Lbe Net | Lbe Gross | Long Pos | Short Pos | Mtm Net
Total | | | 45,000,000 | -1,562,500 | 23,437,500 | 10,937,500 | 12,500,000 |
9991 | BOB | ☑ | 15,000,000 | -1,562,500 | 7,812,500 | 3,125,000 | 4,687,500 |
1031 | MIKE | ☑ | 30,000,000 | 0 | 15,625,000 | 7,812,500 | 7,812,500 |
2102
Row Count 2
Print
Export
Close
2104

FIG. 21